

A. 51

Unknown

Sent: Wednesday, March 25, 2009 10:21 AM

From: Reilly, Gerard [greilly@lehman.com]
Sent: Wednesday, September 17, 2008 9:28 PM (GMT)
To: Kelly, Martin [martin.kelly@lehman.com]; Flores, Daniel [Daniel.Flores@lehman.com]
Cc: Taylor, Austin L [austin.taylor@lehman.com]
Subject: RE: Diligence Items

The first question is very difficult. My understanding of the deal is that they will purchase our assets that remain in LBI on the closing date which will not be the same as the assets on the 12th. That purchase will be at a fixed discount on the assets that remain to reflect the bulk size of the purchase. We can track our pl by assets category which give some indication of how much we have moved the marks. We can also provide assets as of the 16th with marks so they can get some perspective.

Let me know what we need. If I am off base and the expectation is to track sales, cash, marks of the portfolio from the 12th to the close that will be extremely difficult.

Gerry

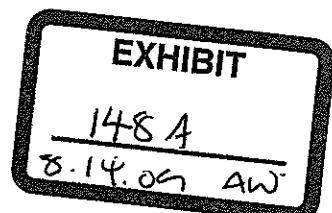
>
> From: Kelly, Martin
> Sent: Wednesday, September 17, 2008 4:52 PM
> To: Flores, Daniel
> Cc: Taylor, Austin L; Reilly, Gerard
> Subject: RE: Diligence Items
>
> #1 is Gerry (cc'd). #2 is me - we are working on that now
>
>

> From: Flores, Daniel
> Sent: Wednesday, September 17, 2008 3:47 PM
> To: Kelly, Martin
> Cc: Taylor, Austin L
> Subject: Diligence Items
>
> Hi Martin,
>
> Just left you a vmail. Wanted to follow up on some of the items
> Lazard has requested that George Mack and I discussed with you
> yesterday. These are:
>

> 1. Price variance report for trading books going with deal to reflect
> changes between Friday 9/12 close and Monday 9/15 close
> 2. The balance sheet of what's being sold as well as what is remaining
> behind

>
> If you aren't the right person, please let me know who else I should
> contact.

>
> Regards,
> Daniel
>
>



> Daniel E. Flores
> Lehman Brothers
> Restructuring Group
> (212) 526 8253 (Tel)
> (212) 520 9312 (Fax)
> daniel.flores@lehman.com
>
>

A. 52

MIME-Version: 1.0
Date: Sat, 21 Mar 2009 23:56:46 -0500
Content-Type: text/html; charset="windows-1252"
Content-Transfer-Encoding: quoted-printable

From: Tonucci, Paolo [paolo.tonucci@lehman.com]
Sent: Wednesday, September 17, 2008 10:40 PM (GMT)
To: Lowitt, Ian T [ilowitt@lehman.com]
Cc: Coghlan, John F. (Prime Services) [jcoghl@lehman.com]; Servidio, Lawrence P [lservid@lehman.com]; Feraca, John [joferaca@lehman.com]
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?

Got it.

I am dealing with the State Street issue.

-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:39
To: Tonucci, Paolo
Cc: Coghlan, John F. (Prime Services); Servidio, Lawrence P; Feraca, John
Subject: Re: If we had to novate the omo transactions rather than have them collapsed does that matter?

This is getting confused. Sorry
2 different things. One is the chase acceleration. Perhaps that is state street. Pcdf will get bigger as a result.

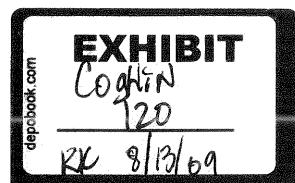
Second issue. I am down with fed talking about the barclays trade to take us out of all our financing and the fed out of all of their lehman exposure That has 3 elements. The pcdf borrowing; the tsif; and the omo

Plan is to early terminate the omo and the tsif transaction. And then all the collateral to barclays so no ongoing fed financing of lehman. Assume everyone ok with this. Not a lot of choice.

-----Original Message-----

From: Tonucci, Paolo
To: Ian Lowitt
Cc: John Coghlan
Sent: Sep 17, 2008 6:31 PM
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?

This is different I think. It is a trade with State Street that they matured early.



-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:25
To: Tonucci, Paolo
Cc: Coghlan, John F. (Prime Services)
Subject: Re: If we had to novate the omo transactions rather than have them collapsed does that matter?

This links with the barclays trade to unwind our omo trades to take fed out of their fed exposure. Current plan as I understand it is to have trades with omo unwind and take the collateral to barclays. Ian

-----Original Message-----

From: Tonucci, Paolo
To: Ian Lowitt
Cc: John Coghlan
Sent: Sep 17, 2008 6:21 PM
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?

It has left us short funding...we may need to ask JP to cover.

-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:20
To: Tonucci, Paolo
Cc: Coghlan, John F. (Prime Services)
Subject: If we had to novate the omo transactions rather than have them collapsed does that matter?

Is their a risk consequence? Ian

A. 53

From: Tonucci, Paolo [paolo.tonucci@lehman.com].
To: Lowitt, Ian T [ilowitt@lehman.com].
Cc:
Bcc:
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?

Sent:9/17/2008 6:41 PM.

Thanks. Hoping to do more with Barclays to avoid haircut impact.

-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:41
To: Tonucci, Paolo
Subject: Re: If we had to novate the omo transactions rather than have them collapsed does that matter?

Ok'd to increase pcdflan

-----Original Message-----

From: Tonucci, Paolo
To: Ian Lowitt
Cc: John Coghlan
Cc: Larry Servidio
Cc: Feraca, John
Sent: Sep 17, 2008 6:40 PM
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?

Got it.

I am dealing with the State Street issue.

-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:39
To: Tonucci, Paolo
Cc: Coghlan, John F. (Prime Services); Servidio, Lawrence P; Feraca, John
Subject: Re: If we had to novate the omo transactions rather than have them collapsed does that matter?

This is getting confused. Sorry

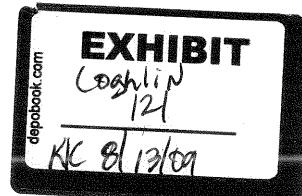
2 different things. One is the chase acceleration. Perhaps that is state street. Pcdf will get bigger as a result.

Second issue. I am down with fed talking about the barclays trade to take us out of all our financing and the fed out of all of their lehman exposure That has 3 elements. The pcdfl borrowing; the tsfl; and the omo

Plan is to early terminate the omo and the tsfl transaction. And then all the collateral to barclays so no ongoing fed financing of lehman. Assume everyone ok with this. Not a lot of choice.

-----Original Message-----

From: Tonucci, Paolo
To: Ian Lowitt
Cc: John Coghlan
Sent: Sep 17, 2008 6:31 PM
Subject: RE: If we had to novate the omo transactions rather than have them collapsed does that matter?



This is different I think. It is a trade with State Street that they matured early.

-----Original Message-----

From: Lowitt, Ian T
Sent: 17 September 2008 18:25
To: Tonucci, Paolo
Cc: Coghlan, John F. (Prime Services)
Subject: Re: If we had to novate the omo transactions rather than have them collapsed does that matter?

This links with the barclays trade to

-----Original Message Truncated-----

A. 54

**Filed Under Seal
Pursuant To
Protective Order**

A. 55

Unknown

Sent: Sunday, March 22, 2009 2:50 AM

From: Lowitt, Ian T [ilowitt@lehman.com]
Sent: Thursday, September 18, 2008 1:45 AM (GMT)
To: Reilly, Gerard [greilly@lehman.com]
Subject: Re: Are we set up to do the marking of the positions? Ian

Since not in contract hard to see what to dp. Ian

-----Original Message-----

From: Gerry Reilly
To: Ian Lowitt
Sent: Sep 17, 2008 9:41 PM
Subject: Re: Are we set up to do the marking of the positions? Ian

I went thru all docs and did not see reference to the price haircut. If we want conservative marks to reflect block nature we need to know how much and then can allocate to most logical assets.

----- Original Message -----

From: Reilly, Gerard
To: Lowitt, Ian T
Sent: Wed Sep 17 21:35:24 2008
Subject: Re: Are we set up to do the marking of the positions? Ian

Ian I told business guys they must get counterparts at barcap comfortable tomorrow night via front end systems. We will not have time to do friday. We are going to send last nights assets and marks over so they can see mix and marks

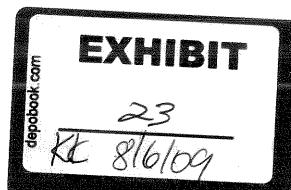
----- Original Message -----

From: Lowitt, Ian T
To: Reilly, Gerard
Sent: Wed Sep 17 21:29:29 2008
Subject: FW: Are we set up to do the marking of the positions? Ian

What I meant was for barcap to mark the positions further? Ian

From: Lowitt, Ian T
Sent: Wednesday, September 17, 2008 9:29 PM
To: Reilly, Gerard
Subject: Are we set up to do the marking of the positions? Ian

7/15/2009



70283

A. 56

**Filed Under Seal
Pursuant To
Protective Order**

A. 57

EXHIBIT

124

KIC 8/13/09

Administrator

Sent: Sunday, March 29, 2009 8:01 PM

From: Feraca, John <joferaca@lehman.com>
Sent: Thursday, September 18, 2008 9:31 AM (GMT)
To: Webb, Michael A <mwebb@lehman.com>; Lohuis, David W <dlohuis@lehman.com>; Ellsworth, Michael R <Michael.Ellsworth@lehman.com>; Nicholson, John C <JNichols@lehman.com>; Mooney, Philip <pmooney@lehman.com>; Conti, Thomas J <thomas.conti@lehman.com>; Van Schaick, George V <gvanscha@lehman.com>; Luglio, Thomas <tluglio@lehman.com>; Coghlan, John F. (Prime Services) <jcoghlan@lehman.com>
Subject: Fw: Barclays Collateral Move

This is the process that was agreed to by Ops, BCI, JPM, and BONY late last night to transfer the positions funded by the Fed's three financing programs (OMO, TSLF, and PDCF) to Barclays for funding COB today.

----- Original Message -----

From: Aronow, David G
To: 'John.Haley@barclayscapital.com' <John.Haley@barclayscapital.com>; Hraska, James W; kcvin.caffrey@bnymellon.com <kevin.caffrey@bnymellon.com>; David.Petrie@barclayscapital.com <David.Petrie@barclayscapital.com>; Jim.Beckenhaupt@barclayscapital.com <Jim.Beckenhaupt@barclayscapital.com>; 'charles.austin@bnymellon.com' <charles.austin@bnymellon.com>; 'thomas.conigliaro@bnymellon.com' <thomas.conigliaro@bnymellon.com>; 'andrew.ramdeen@bnymellon.com' <andrew.ramdeen@bnymellon.com>; 'john.vinci@bnymellon.com' <john.vinci@bnymellon.com>; 'RAY.STANCIL@jpmorgan.com' <RAY.STANCIL@jpmorgan.com>; ED.CORRAL@jpmorgan.com <ED.CORRAL@jpmorgan.com>; Jon.Ciciola@jpmorgan.com <Jon.Ciciola@jpmorgan.com>; John.Rodefeld@barclayscapital.com <John.Rodefeld@barclayscapital.com>; Blackwell, Alastair; McBryan, John N; Coghlan, John W (EQ); Lowitt, Ian T; Tonucci, Paolo; Feraca, John; Servidio, Lawrence P; Hadingham, Peter; Policky, Cindy S; Palchynsky, John N; Gallagher, Bill; Fondacaro, Jack; Fleming, Dan (TSY); Miller, Marjorie A; Legotte, Lenny; Maher, Michael R; 'mark.dearlove@barclayscapital.com' <mark.dearlove@barclayscapital.com>; 'gerard.larocca@barclayscapital.com' <gerard.larocca@barclayscapital.com>; Sharland, Mark W [NY]
Sent: Thu Sep 18 00:53:59 2008
Subject: Barclays Collateral Move

Overview

Below outlined are the key tasks necessary to move the collateral currently being used to support the three Fed programs (TSLF, OMO, and PDCF) from Lehman to Barclays on Thursday, 9/18. Representatives from Barclays, Lehman, BNYM and JP Chase met this evening to discuss the logistics of this transfer and agree upon the necessary steps to enact it.

Files to be provided in advance of collateral movements

The end of day collateral files for each of the above mentioned programs are being provided on Wednesday night, 9/17, to both Barclays and BNYM. These files will contain a breakout of the depository where each of the pieces of collateral is held (i.e. DTC 074, DTC 636 and the Lehman primary dealer box held at JP Chase). These files will facilitate the static data set up in the Barclays and BNYM infrastructure as well as be the source of the transfer instructions for the collateral movements described below.

The collateral files will be cross referenced versus the list of excluded cusips that was provided by Barclays to remove positions not intended to be transferred.

Logistics of collateral movements

1. Pre-funding needs to occur to the JP Chase triparty platform to enable the release of collateral from the Fed programs into the Lehman controlled locations.
2. Collateral will then be released into each of the aforementioned Lehman depositories.
3. For the DTC movements, we have arranged with DTC to enable a prioritization of customer deliveries using the "Honest Broker" function.

4. The remaining DTC collateral will then be pledged to the BNMY 855 DTC account for credit to Barclays
5. Proceeds that Lehman receives from the delivery to clients of released DTC collateral from the above mentioned programs will be settled between Lehman and Barclays.

6. For the Fed movements, the repo desk at Lehman will upload the aforementioned list of Fed collateral and book free repos to Barclays. Barclays will book the opposite sides of these trades
(Note that account delivery instructions need to be verified prior to repo bookings.)
7. For the Fed eligible deliveries, fails will be monitored throughout the day to insure settlement.

Funding considerations

1. Shell trades will be booked for the full dollar amount of the repo transaction and will represent the specified prefunded amounts necessary to release the collateral.
2. The shell trades will be adjusted for any proceeds that Lehman pays to Barclays as the result of any deliveries to clients.

Projected Timing

The above process initiating with file analysis through final settlement is anticipated to be completed by 1 pm on Thursday, 9/18, assuming funding occurs by 10 am.

Reconciliation

Reconciliation of all of these movements at Barclays and at Lehman will be conducted through the normal control processes at both firms.

A. 58

Administrator

Sent: Tuesday, June 30, 2009 9:48 PM

From: Kirk, Alex <akirk@lehman.com>
Sent: Thursday, September 18, 2008 10:40 AM (GMT)
To: Reilly, Gerard <greilly@lehman.com>; Felder, Eric <efelder@lehman.com>; Gelband, Michael <mgelband@lehman.com>; Coghlan, John F. (Prime Services) <jcoghlan@lehman.com>; Kimmel, Scott <scott.kimmel@lehman.com>
Subject: Re: Open issues on deal

Eric should dig in on auction rates it could stay behind but try to pass the actual dealing responsibility to another dealer where we are lead

Wickham should answer PB. Do we know which positions clients are being left behind? Third question is definitely for cogs

----- Original Message -----

From: Reilly, Gerard
To: Kirk, Alex; Felder, Eric
Sent: Thu Sep 18 06:05:10 2008
Subject: Fw: Open issues on deal

Fyi

----- Original Message -----

From: Reilly, Gerard
To: Lowitt, Ian T; Gelband, Michael
Cc: Tonucci, Paolo; Kelly, Martin
Sent: Thu Sep 18 06:03:46 2008
Subject: Open issues on deal

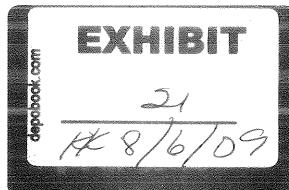
I need some help resolving these issues today.

1) Auction rate book: we have been making the assumption that this is going. I am not sure barcap knows that and assume there could be no auction process if it stayed. Can we leave it behind?

2) Looks like we will have PB financing balances left in LBI and according to cogs they do not want it. What does it mean to leave it behind?

3) Not clear on the amount of block discount or how we make it happen. Defaulting on repo could be the best as discount could be taken from haircut. If not that then we need to give business an allocation of block discount so they can mark down the books tonight. Does that create a problem as it could tip the broker early? Would we rather have that be in the sale price tomorrow?

7/27/2009



10309627

A. 59

From: Felder, Eric [efelder@lehman.com]. Sent: 9/18/2008 7:30 AM.
To: Reilly, Gerard [greilly@lehman.com]; Lowitt, Ian T [ilowitt@lehman.com]; Gelband, Michael [mgelband@lehman.com].
Cc: Kelly, Martin [martin.kelly@lehman.com]; Lee, Hyung S [hyung.lee@lehman.com].
Bcc: .
Subject: RE: Open issues on deal.

The barclays guys chose the assets we did not have anything to do with it

-----Original Message-----

From: Reilly, Gerard
Sent: Thursday, September 18, 2008 6:57 AM
To: Lowitt, Ian T; Gelband, Michael
Cc: Kelly, Martin; Felder, Eric; Lee, Hyung S
Subject: Re: Open issues on deal

Let's just meet in the fid room at 730. Does that work?

----- Original Message -----

From: Lowitt, Ian T
To: Reilly, Gerard; Gelband, Michael
Cc: Kelly, Martin; Felder, Eric; Lee, Hyung S
Sent: Thu Sep 18 06:52:28 2008
Subject: RE: Open issues on deal

Gerry, please set up a meeting first thing this morning to work through these issues with mike, Eric and hyunag. Probably want martin as well. and how to approach. Must be a huge priority for today.

Ian

-----Original Message-----

From: Reilly, Gerard
Sent: Thursday, September 18, 2008 6:04 AM
To: Lowitt, Ian T; Gelband, Michael
Cc: Tonucci, Paolo; Kelly, Martin
Subject: Open issues on deal

I need some help resolving these issues today.

- 1) Auction rate book: we have been making the assumption that this is going. I am not sure barcap knows that and assume there could be no auction process if it stayed. Can we leave it behind?
- 2) Looks like we will have PB financing balances left in LBI and according to cogs they do not want it. What does it mean to leave it behind?
- 3) Not clear on the amount of block discount or how we make it happen. Defaulting on repo could be the best as discount could be taken from haircut. If not that then we need to give business an allocation of block discount so they can mark down the books tonight. Does that create a problem as it could tip the broker early? Would we rather have that be in the sale price tomorrow?

EXHIBIT

129
KC 8/3/09

A. 60

From: Hraska, James W [JHraska@lehman.com]. Sent:9/18/2008 8:05 AM.
To: Webb, Michael A [mwebb@lehman.com].
Cc:
Bcc:
Subject: FW: Purchased & Excluded Mortgage Asset Files.

-----Original Message-----

From: Aronow, David G
Sent: Wednesday, September 17, 2008 11:01 PM
To: Policke, Ricky; Hraska, James W; Hadingham, Peter
Cc: 'kevin.caffrey@bnymellon.com'; 'John.Haley@barclayscapital.com'
Subject: FW: Purchased & Excluded Mortgage Asset Files

Ricky/Jim/Peter,

Attached are the cusips associated with the book that we were told on the call will be excluded from the movements tomorrow. These cusip should not be part of the pledge to BONY according to our earlier conversation

David

-----Original Message-----

From: kevin.caffrey@bnymellon.com [mailto:kevin.caffrey@bnymellon.com]
Sent: Wednesday, September 17, 2008 10:49 PM
To: Aronow, David G
Subject: Fw: Purchased & Excluded Mortgage Asset Files

Dave,

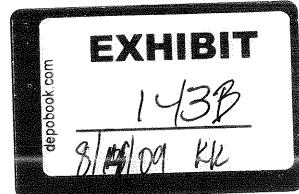
Please see below for exclusion cusips.

Kevin

----- Forwarded by Kevin P. Caffrey/NY/DOMESTIC/BNY on 09/17/2008 10:48 PM -----

Kevin P.
Caffrey/NY/DOMES
TIC/BNY To
darronow@lehman.com,
09/17/2008 10:46 john.haley@barclayscapital.com
PM cc

Subject
Fw: Purchased & Excluded Mortgage
Asset Files



Dave,

Below is the list of cusips that need to be excluded on the pledge of DTC collateral for the Barclay transaction.

Kevin

----- Forwarded by Kevin P. Caffrey/NY/DOMESTIC/BNY on 09/17/2008 10:42 PM -----

<David.Petrie@barclayscapital.co.uk>
m> To
<kevin.caffrey@bnymellon.com>
09/17/2008 02:56 cc
PM <art.certosimo@bnymellon.com>
Subject
Fw: Purchased & Excluded Mortgage Asset Files

List of possible exclusions.

David

----- Original Message -----
From: King, Stephen: Markets (NYK)
To: Petrie, David: Markets (NYK)
Sent: Wed Sep 17 14:42:52 2008
Subject: Purchased & Excluded Mortgage Asset Files

<<Excluded Mortgage Assets 09-17-2008.xls>>

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(See attached file: Excluded Mortgage Assets 09-17-2008.xls)

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Account	Real World Cusip	ISIN	Product	Product Name	Trade Date
					Position
GMDQ	14984XAA6	14984XAA6	CEAGO ABD CDO	CEAGO 2007-1AA1	10/06/47
GAD4	53957DAF0	53957DAF0	LOCAL INSIGHT MEDIA FINANCE LL	10/23/37	0
GMMG	803840A05	803840A05	STRUCTURED ASSET SECURITIES CO	10/31/37	228.812,222
GIVS	G0969HAA2	G0969HAA2	BELLE HAVEN ABS CDO LTD	07/05/46	122,591,232
GM3X	50181QAP3	US50181QAP37	LCOR ALEXANDRIA LLC	09/15/32	106,826,030
GLA8	53957DAD5	53957DAD5	MSHL LRS INT 144A 3C7	10/23/37	88,621,021
GMP1	55352RAA6	55352RAA6	MSDWCC HELICO	12/25/31	76,033,997
GAE2	78402KAA3	78402KAA3	STRUCTURED ASSET SECURITIES CO	12/18/49	64,552,924
G1XJ	361856ER4	US361856ER48	GMACM MORTGAGE CORP LOAN TRUST	11/25/36	62,481,392
GAD4	53957DAG8	53957DAG8	LOCAL INSIGHT MEDIA FINANCE LL	10/23/37	56,839,609
G1B1	52524NAC1	US52524NAC11	LBFRIC 2007-LLFA A2	113,475,000	56,516,854
GMFR	11134DAD9	11134DAD9	AMERIFUN BROADHOLLOW FUNDING LL	06/15/22	53,080,844
GMGM	00764PAU4	00764PAU4	AERCO LTD	05/20/10	47,812,500
GMZ7	085821AB1	US058521AB13	BALLANTYNE RE PLC	07/15/25	40,936,026
GM1M	86363BAD7	86363BAD7	STRUCTURED ASSET SECURITIES CO	06/02/36	40,759,616
GMGM	05366VA6	US05366VA61	AVIATION CAPITAL GROUP TRUST	06/25/37	40,131,146
G1BG	52109PAQ8	52109PAQ8	LB-JUBS COMMERCIAL MORTGAGE TRU	11/15/25	34,059,994
GIM7	52521VAF9	52521VAF9	LEHMAN BROTHERS FLOATING RATE	07/15/40	33,778,347
GATO	964041AE7	US964041AE77	LBJSB COMMERCIAL MORTGAGE FUNDING LL	06/25/37	31,344,000
G1FB	92922FZD3	US92922FZD31	LEHMAN CDO LTD FRN 2006-1AA2	09/22/14	28,121,866
GM1A	86363BAF2	86363BAF2	WHITE MARLIN CDO LTD FRN 2007-RM1 M2	01/25/34	25,946,674
G1KB	870752AA0	US870752AA04	ACAP 2006-1AA1	06/15/25	24,503,196
GMI8	US922219AB6	US922219AB6	LBUBS 2007-C6 XW	07/15/40	24,375,397
GMDQ	14984XAC2	14984XAC2	LBJSB COMMERCIAL MORTGAGE TRU	06/15/22	23,729,342
GMZ7	86363AA5	86363AA5	LEHMAN BROTHERS SMALL BALANCE	06/25/37	23,556,848
G1FB	86242DJW4	US86242DJW48	CEAGO 2007-1AA2	07/15/25	22,558,219
GAE2	22545XAFO	US22545XAFO6	SASCO 2006-5A 4	01/25/37	22,276,710
G1B1	52524NAE7	US52524NAE76	GSC INVESTMENT CORP CLO LTD FRN 2007-C1A1	02/15/40	21,791,777
GMP1	52521UAC8	52521UAC8	LBFRIC 2007-LLFA A3	06/15/22	21,171,922
GIM7	056166AC5	US056166AC57	LBBSB 2007-3A 1A3	10/25/37	19,754,344
GTO100PC16	36222NJA9	US36222NJA93	ARES CLO FUNDS FRN 20201125 SERIES# 12X	11/25/20	19,524,377
G1FB	43710KAD8	43710KAD81	BABSON LOAN OPPORTUNITY CLO LTD FRN 2007-1AA1	04/20/18	18,048,831
GMP1	13124KAEC	13124KAEC7	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/12/20	16,514,686
GIM7	07100PC15	07100PC15	LEHMAN BROTHERS FLOATING RATE	06/15/22	15,820,447
G1FB	43710MAA0	43710MAA0	LEHMAN BROTHERS SMALL BALANCE	10/25/37	15,756,683
GAE2	362341L56	US362341L564	CALLIDUS DEBT PARTNERS FUND LTD FRN 20210121 SERIES# 7A 1	01/12/21	15,720,165
GMP1	86383AA2	US86383AA25	RFM52 2007-HSA1 A	02/25/37	15,186,805
GIM7	126685CS3	126685CS3	GSMPS 2005-RP3 2A1	09/25/35	14,443,798
G1FB	46630EAM2	46630EAM2	SWIFT 2007-AET 1A	01/15/12	14,165,860
GAE2	52518RASS	52518RASS	CWHEL 2006-B 2A	05/15/36	14,071,238
GANN	US26828RAC97	US26828RAC97	JPMorgan Chase Commercial Mort	12/12/43	14,014,532
GAE3	22541NM55	22541NM55	LSSCO 99-2 A CMW SER 99-2	31,711,000	13,695,241
G1FB	36222NHAD7	36222NHAD76	LEHMAN STRUCTURED SEC'S CORP	11/25/21	13,695,047
GMP1	05821AA3	05821AA3	CFP CLO LTD FRN 2020317 SERIES# 1A 144A	03/17/22	13,459,047
GIM7	61745SAL4	61745SAL4	CREDIT SUISSE FIRST BOSTON MTG	03/15/35	13,383,175
G1FB	50181DA55	50181DA55	GOLDENTREE LOAN OPPORTUNITIES V,LTD FRN 20211018 SERIES	10/18/21	12,823,124
GAE2	50181BA99	X03033237351	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/21/20	16,000,000
GMP1	761150A99	761150A99	GSMP'S 2005-RP12A1	01/25/35	13,682,165
GIM7	29078PA8	29078PA8	BLTN 2006-1A1	05/02/36	18,000,000
G1FB	190749AM3	190749AM3	MSC 2006-XLF H	07/15/19	14,000,000
GAE2	07383F52	07383F52	BSCMS 2005-PWR8 X1	10/27/37	15,757,000
GMP1	05821AA3	05821AA3	LSBSN 2007-3 N2	10/27/37	13,505,881
GIM7	50181DA55	50181DA55	LSBSN 2007-3 N1	10/27/37	11,762,319
G1FB	50181BA99	X03033237351	STATIC LOAN FUNDING FRN 2017031 SERIES# 1X	07/31/17	11,600,903
GMP1	29078PA8	29078PA8	RLT 2008-AH1 A1	05/25/37	11,514,444
GIM7	61745SAL4	61745SAL4	RESIDENTIAL LOAN TRUST	05/25/37	11,269,451
G1FB	50181DA55	50181DA55	EMBARCAERO AIRCRAFT SECURITIZ	08/15/25	10,412,129
GAE2	07383F52	07383F52	CW CAPITAL COBALT LTD	10/25/37	10,354,321
GMP1	05821AA3	05821AA3	LEHMAN BROTHERS SMALL BALANCE	08/15/48	10,227,220
GIM7	50181DA55	50181DA55	INDYMAC RESIDENTIAL ASSET BACK	03/25/37	10,344,348
G1FB	50181BA99	X03033237351	APPLEBEES ENTERPRISES LLC	12/20/37	10,291,993
GAE2	92976YAA0	92976YAA0	WASH2007-H1 A	07/25/37	10,629,128
GMP1	45830BAD5	US45830BAD55	WACHOVIA ASSET SECURITIZATION	07/25/37	10,508,141
GIM7	57643QBL8	57643QBL8	INTEGRAL FUNDING INC FRN 20170927 SERIES# 1A 144A	09/27/17	9,535,666
G1FB	50180JAS4	50180JAS4	CW CAPITAL COBALT LTD	05/15/46	9,447,058
GAE2	57643QAL9	US57643QAL95	MASTR REPERFORMING LOAN TRUST	07/25/35	9,395,281
GMP1	17305EDU6	17305EDU6	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	10,180,109
GIM7	437098AA2	437098AA2	MASTR REPERFORMING LOAN TRUST	05/25/35	9,613,705
G1FB	52109MAA0	52109MAA0	CITIBANK CREDIT CARD ISSUANCE	06/15/37	9,576,250
GAE2	52109MAA0	52109MAA0	RESIDENTIAL FUNDING MORTGAGE S	08/25/36	15,342,387
GMP1	009341AM0	US009341AM03	LEHMAN BROTHERS SMALL BALANCE	06/27/37	10,193,715
GIM7	361856AN7	361856AN7	FLAGS-FN-30-A-3N X	10/25/38	10,454,326
G1FB	50181AM0	US009341AM03	AFT 99-1A A2 ASST BK LN	05/15/24	9,313,115
GAE2	50181AM0	US009341AM03	GMACM MORTGAGE CORP LOAN TRUST	06/25/30	9,297,301

Account	BPM Level 2	ISIN	Product	Product Name	Maturity Date	Trade Date position
GAE3	CMBS INVESTMENT GRD-AMERICA	929766ZB89	WBCMT 2005-C19 XC	WACHOVIA BANK COMMERCIAL MORTGAGE PASS THRU	05/15/44	860,060,237
GAE3	CMBS INVESTMENT GRD-AMERICA	20047NAK8	COMMERCIAL MORTGAGE	COMMERCIAL MORTGAGE PASS T	10/15/37	530,836,718
07100CS16	GLB TRAD STR AM-TRANS PRI	US506762AG8	LAFAYETTE SQUARE CDO LTD FRN 2011/115 SERIES# 1A 144A	11/15/19	9,117,130	
07100CS16	CDO CLO SECONDARY US	US56762AG8	ARES CLO FUNDS FRN 2020/1126 SERIES# 12X	11/25/20	9,027,390	
07100CS16	GLB TRAD STR AM-TRANS PRI	43005RA0	HIGHLAND CREDIT OPPORTUNITIES CDO LTD FRN 2013/101 SERIE	11/01/13	8,984,192	
GM27	ABS-SECONDARY-AMERICAS	15132CA7	AESOP FUNDING II LLC	07/20/10	8,915,566	
GM27	NON RESIDENTIAL TRADING	52521UAL8	LEHMAN BROTHERS SMALL BALANCE	10/25/37	8,894,288	
GM27	CDO CLO SECONDARY US	US36319KAD72	GALAXY CLO LTD FRN 2020/0114 SERIES# 10A 144A	01/14/20	8,799,586	
GM27	ABS CDO AMERICAS	US05874KAET73	BALLYROCK ABS CDO LTD FRN 2047/0806 SERIES# 1A 144A	08/06/47	8,772,484	
GAE2	CMBS INVESTMENT GRD-AMERICA	05874KAET73	MORGAN STANLEY CAPITAL I	04/15/49	8,612,389	
GAE2	CDO CLO SECONDARY US	61754KA60	TOWER CLO LTD FRN 2030/820 SERIES# 2A 144A	08/20/23	8,593,974	
GMFR	ABS-SECONDARY-AMERICAS	891802AL4	BALLANTYNE CDO LTD FRN 2016/0815 SERIES# 1A 144A	05/02/36	8,498,679	
GMFR	GLOBAL SPECIAL OPS	US891802AL49	BLUNT CLO LTD FRN 2016/0815 SERIES# 1A 144A	08/15/16	8,411,375	
07100CVB0	ABS DERIVATIVES	32052XAA5	FHABS 2006-HE2 A	10/25/26	8,363,974	
GMAB	NON RESIDENTIAL TRADING	874008AC9	THOM 2006-1A A3	06/18/47	8,310,818	
GM7Y	CMBS-AMERICAS	52109PQZB	LB-UBS COMMERCIAL MORTGAGE TRU	06/27/37	8,264,867	
GBMG	CDO CLO SECONDARY US	52109PQZB	VENTURE CDO LTD FRN 2016/0815 SERIES# 1A 144A	07/15/40	8,258,804	
GANM	CMBS INVESTMENT GRD-AMERICA	92327EAB8	CITIC GROUP COMMERCIAL MORTGAGE	10/15/41	8,239,315	
GAE3	CMBS INVESTMENT GRD-AMERICA	173067EL9	COUNTRYWIDE ASSET-BACKED CERTI	06/25/35	8,192,380	
GA137	GLB TRAD STR AM-TRANS PRI	126683AD3	HUDSON CDO LTD FRN 2020/1027 SERIES# 2A 144A	10/27/20	8,090,708	
07100CS16	CDO CLO SECONDARY US	443677AC34	LIGHTPOINT CLO LTD FRN 2018/0725 SERIES# 2A 144A	07/25/18	7,881,200	
GA1Q	GLB TRAD STR AM-TRANS PRI	53225MAG4	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	7,880,533	
07100CS16	AGENCY REMIC'S/STRIPS-AMER	799822AJ0	VENTURE CDO LTD FRN 2016/0815 SERIES# 1A 144A	08/15/16	7,872,607	
GA1F2	CMBS INVESTMENT GRD-AMERICA	US74921UAK4	RGBCG MORTGAGE PASS THROUGH C	11/15/38	7,747,668	
GA1F2	ABS DERIVATIVES	US56180CAB63	LB-UBS COMMERCIAL MORTGAGE TRU	11/15/38	7,735,988	
GA1W	GLOBAL SPECIAL OPS	US17305EDB83	CITIBANK CREDIT CARD ISSUANCE	02/20/15	7,668,601	
07100CVB0	CMBS-SECONDARY-AMERICAS	799822AJ02	SANDELMAN FINANCE FRN 2018/0415 SERIES# 1A 144A	04/15/18	7,644,156	
GA1G	GLB TRAD STR AM-TRANS PRI	US74921UAK4	RBSGC MORTGAGE PASS THROUGH C	03/25/34	7,574,568	
GA1G	ABS-SECONDARY-AMERICAS	17305EDB8	LB-UBS COMMERCIAL MORTGAGE TRU	02/20/15	7,570,984	
GA1G	CMBS INVESTMENT GRD-AMERICA	50180CAB6	COUNTRYWIDE ASSET-BACKED CERTI	02/20/15	7,522,326	
GA1G	CMBS INVESTMENT GRD-AMERICA	17305EDB8	CITIBANK CREDIT CARD ISSUANCE	02/20/15	7,500,000	
GA1G	CMBS INVESTMENT GRD-AMERICA	NO00010316086	LB-UBS COMMERCIAL MORTGAGE TRU	05/24/12	7,498,000	
GA1G	CMBS-AMERICAS	US74921UAK4	STONEY LANE FUNDING LTD	04/18/22	7,498,000	
07100CS16	CDO CLO SECONDARY US	173067EL9	COUNTRYWIDE ASSET-BACKED CERTI	01/25/29	7,418,303	
GA137	CMBS INVESTMENT GRD-AMERICA	126683AD3	AVN LCO LTD FRN 2011/1222 SERIES# 1A 144A	12/22/11	7,400,000	
GA1Q	CMBS INVESTMENT GRD-AMERICA	443677AC34	CCCT 2006-C1 C1	03/22/11	7,380,000	
07100CS16	CMBS INVESTMENT GRD-AMERICA	53225MAG4	EXUM RIDGE CBO FRN 2010/322 SERIES# 2A 144A	07/17/16	7,368,601	
GA1W	CMBS INVESTMENT GRD-AMERICA	799822AJ0	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	7,330,489	
07100CS16	CMBS INVESTMENT GRD-AMERICA	US74921UAK4	TIAA RETAIL COMMERCIAL TRUST	08/15/39	7,129,797	
GA1G	CMBS INVESTMENT GRD-AMERICA	17305EDB8	STONY 2007 1A B	01/25/29	7,097,907	
GA1G	CMBS INVESTMENT GRD-AMERICA	50180CAB6	CWMC 2006-S3 A4	01/25/29	7,085,468	
GA1G	CMBS INVESTMENT GRD-AMERICA	17305EDB8	LB-UBS COMMERCIAL MORTGAGE TRU	01/25/29	7,079,868	
GA1G	CMBS INVESTMENT GRD-AMERICA	NO00010316086	CWMCAPITAL COBALT LTD	01/25/29	7,079,868	
GA1G	CMBS-AMERICAS	US74921UAK4	CWMC 2006-C1 H	01/25/29	7,079,868	
GA1G	CMBS-AMERICAS	87246AA12	CWMC 2006-C1 H	01/25/29	7,079,868	
07100CS16	CDO CLO SECONDARY US	23242MAD3	EXUM RIDGE CBO FRN 2010/322 SERIES# 2A 144A	08/17/16	6,998,180	
GA137	CMBS INVESTMENT GRD-AMERICA	05381EAC1	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	6,998,180	
GA1Q	CMBS CLO CASH-SYN HYBRID US	US30228EAE23	TIAA 2007-C4 X	07/15/44	6,713,520	
GA1Q	CMBS CLO CASH-SYN HYBRID US	50180CAB6	PRIMUS CLO LTD FRN 2010/115 SERIES# 1A 144A	01/15/19	6,685,598	
GA1G	CMBS-AMERICAS	US862015AE42	FLAGSF-N-30-A-5N X	10/18/21	6,630,039	
GA1G	CMBS INVESTMENT GRD-AMERICA	23242MAD3	LB-UBS COMMERCIAL MORTGAGE TRU	01/25/29	6,629,702	
GA1G	CMBS INVESTMENT GRD-AMERICA	190749AU5	CWMC 2006-1122 SERIES# 1A 144A	08/15/48	6,582,695	
GA1G	CMBS INVESTMENT GRD-AMERICA	36319AD9	CWMC 2006-1122 SERIES# 1A 144A	08/17/16	6,582,695	
GA1G	CMBS INVESTMENT GRD-AMERICA	50177AAP4	CWMC 2006-1122 SERIES# 1A 144A	08/17/16	6,582,695	
GA1G	CMBS INVESTMENT GRD-AMERICA	74162RAL3	ISLES CBO LTD FRN 2010/115 SERIES# 1A 144A	08/01/20	6,582,695	
GA1G	CMBS INVESTMENT GRD-AMERICA	US74921UAK4	LB-UBS COMMERCIAL MORTGAGE TRU	01/25/38	6,582,695	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LB-UBS NET INTEREST MARGIN SECU	04/28/31	6,533,000	
GA1G	CMBS INVESTMENT GRD-AMERICA	126683AD3	MORGAN STANLEY CAPITAL I	06/03/30	6,522,665	
GA1G	CMBS INVESTMENT GRD-AMERICA	443677AC34	COMMERCIAL MORTGAGE PASS THRU	11/15/17	6,512,327	
GA1G	CMBS INVESTMENT GRD-AMERICA	53225MAG4	FANNIE MAE-ING INVESTMENT MANAGEMENT FRN 2020/0801 SERIES# 2A 144A	10/25/32	6,547,347	
GA1G	CMBS INVESTMENT GRD-AMERICA	799822AJ0	CAPITAL AUTO RECEIVABLES ASSET	08/01/20	6,546,382	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	DIVERSIFIED ASSET SEC HOLD	08/17/16	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	1348 AVENUE OF THE AMERICAS &	08/10/35	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	ISLES CBO LTD 6.27/70% 2010/1027 SERIES# 1A 144A	10/27/10	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	CITIGROUP COMMERCIAL MORTGAGE	01/17/12	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LB-UBS COMMERCIAL MORTGAGE TRU	01/25/38	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	COMMERCIAL MORTGAGE PASS THRU	12/10/49	6,518,132	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	BEAR STEARNS ASSET BACKED SECU	02/25/37	6,492,032	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	FIRST HORIZON ASSET BACK TRUST	10/25/34	6,322,565	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LEHMAN BROTHERS SMALL BALANCE	10/25/37	5,977,676	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LB-UBS COMMERCIAL MORTGAGE TRU	04/30/41	5,955,345	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LIGHTPOINT CLO LTD FRN 2018/0725 SERIES# 8A 144A	07/25/18	5,820,754	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	PHOENIX CDO LTD	09/01/35	5,786,415	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	ACACIA CDO 1 LTD	11/08/39	5,766,467	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	COUNTRYWIDE HOME EQUITY LOAN T	05/15/36	5,649,482	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	FIRST UNION NATIONAL BANK COMM	08/15/33	5,637,097	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	PHOENIX CLO LTD FRN 2018/0228 SERIES# 1A 144A	02/28/18	5,621,898	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	BEAR STEARNS COMMERCIAL MORTG	12/11/38	5,614,838	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	BAYVIEW FINANCIAL ACQUISITION	02/02/41	5,601,267	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	JP MORGAN CHASE COMMERCIAL MORT	12/12/34	5,592,352	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	CEAGO ABD CLO	10/06/47	5,581,801	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	CSCM 2006-TF2A SVB	10/15/21	5,447,347	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	MLCFC 2006-A2	12/12/49	5,414,657	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	5,402,297	
GA1G	CMBS INVESTMENT GRD-AMERICA	173067EL9	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	5,366,384	
GA1G	CMBS-AMERICAS	55312VAB4	OLCMT 2007-C2 K	08/06/47	5,218,546	
GA1G	CMBS-AMERICAS	55312VAB4	BALLYROCK ^	08/06/47	5,197,559	
GA1G	CMBS-AMERICAS	55312VAB4	OLCMT 2004-7	10/15/30	5,159,598	
GA1G	CMBS-AMERICAS	55312VAB4	ONE LINCOLN STREET COMMERCIAL	10/15/30	5,000,000	

Account	BPM Level 2	Real World Cusip	ISIN	Product	Product Name	Maturity Date	Trade Date	Inventory
07100CS16	GLB TRAD STR AM-TRANS PRI	00889VAC1	US008889VAC19	1KY276277	AIMCO CDO FRN 20200820 SERIES# AA 144A	08/2020	8,000,000	5,159,480
GMDQ	ABS CDO AMERICAS	14984XAB4	14984XAB4	CEAGO ABD CDO	CEAGO 2007-1A S	10/06/17	5,559,821	5,143,535
G1XJ	ABS DERIVATIVES	1248MLAL7	1248MLAL7	CBRE REALTY FINANCE CDO LTD	CBRE 2007-1A D	04/07/52	10,000,000	5,082,562
GAMK	CDO CLO SECONDARY US	74490BAK3	74490BAK3	PMNT 2006-A1A A	PMNT 2006-A1A	01/15/13	5,200,500	5,068,668
GMR3	INSURANCE SOLUTIONS AMER	09624WAFA3	US09624WAFA32	BLUEMOUNTAIN CLO LTD FRN 20180715 SERIES# 2A 144A	07/15/18	7,000,000	4,944,125	4,928,522
GAMK	CDO CLO SECONDARY US	65320RAE6	US65320RAE62	HEWNETT ISLAND CDO LTD FRN 20110107 SERIES# 2A 144A	01/07/11	5,000,000	4,911,875	4,826,776
G1BG	CMBs-AMERICAS	42823BAE2	US42823BAE20	HEWNETT ISLAND CDO LTD FRN 20180715 SERIES# 5A 144A	02/05/18	8,000,000	4,826,776	4,826,776
G1DR	ABS-SECONDARY-AMERICAS	50180JA72	50180JA72	LB-UBS COMMERCIAL MORTGAGE TRU	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	15,544,000	4,709,716
GMZD	CD0 CLO SECONDARY US	00103RB4	00103RB4	AESOP FUNDING II LLC	AESOP 2004-2A A3	04/20/10	5,000,000	4,689,517
GT46	GLB TRAD STR AM-TRANS PRI	86365HAC4	86365HAC4	STRUCTURED ASSET SECURITIES CO	STRUCTURED ASSET SECURITIES CO	02/25/33	7,500,000	4,607,493
GAE3	CMBs INVESTMENT GRD-AMERICA	26358BAL27	US26358BAL27	DUANE STREET CLO FRN 20101101 SERIES# 3A 144A	01/11/21	7,500,000	4,607,493	4,594,172
GAJC	PRIME-AMERICAS	52108HDK7	52108HDK7	LBUBS 2006-C3 X-CL	LBUBS 2006-C3 X-CL	03/15/39	775,014,902	4,581,883
GMGM	ABS-SECONDARY-AMERICAS	863592AE1	863592AE1	STRUCTURED ASSET SECURITIES CO	STRUCTURED ASSET SECURITIES CO	10/25/36	6,072,229	4,581,883
GMWE	CMBs INVESTMENT GRD-AMERICA	009451A19	009451A19	AIRPLANES PASS-THROUGH TRUST	AIRPLANES PASS-THROUGH TRUST	03/15/19	4,868,338	4,518,490
GAMK	CD0 CLO SECONDARY US	61745SAK6	61745SAK6	MORGAN STANLEY CAPITAL I	MORGAN STANLEY CAPITAL I	07/15/19	5,000,000	4,512,171
GAE3	CMBs INVESTMENT GRD-AMERICA	G9834KA02	G9834KA02	ZAI'S INVESTMENT GRADE LTD	ZAI'S INVESTMENT GRADE LTD	05/17/15	6,000,000	4,395,935
GAE3	ABS-SECONDARY-AMERICAS	863592AE1	863592AE1	LBUBS 2001-C2 X CMQ 01-C2 COMMERCIAL MORTGAGE TRUST 1	LBUBS 2001-C2 X CMQ 01-C2 COMMERCIAL MORTGAGE TRUST 1	03/15/11	228,959,831	4,331,883
GAE3	CMBs INVESTMENT GRD-AMERICA	863592AE1	863592AE1	SWIFT MASTER AUTO RECEIVABLES	SWIFT MASTER AUTO RECEIVABLES	10/15/12	4,854,065	4,381,687
GAE3	ABS-SECONDARY-AMERICAS	863592AE1	863592AE1	CW CAPITAL COBALT LTD	CW CAPITAL COBALT LTD	08/15/48	10,000,000	4,323,431
GAE3	CD0 CLO SECONDARY US	126673MY5	126673MY5	COUNTRYWIDE HOME EQUITY LOAN T	COUNTRYWIDE HOME EQUITY LOAN T	12/15/33	7,177,218	4,282,816
GAE3	CMBs INVESTMENT GRD-AMERICA	78443CNC2	78443CNC2	SLM STUDENT LOAN TRUST	SLM STUDENT LOAN TRUST	06/15/39	10,000,000	4,259,338
GAE3	ABS-SECONDARY-AMERICAS	553682AA35	US553682AA35	MSIM PECONIC BAY LTD FRN 20190710 SERIES# 1A 144A	07/20/19	6,000,000	4,256,213	4,252,723
GAE3	NON RESIDENTIAL TRADING	525211UAM6	525211UAM6	LEHMAN BROTHERS SMALL BALANCE	LEHMAN BROTHERS SMALL BALANCE	10/25/37	14,006,000	4,192,289
GAMK	CDO CLO SECONDARY US	352659AD9	352659AD9	FRANKLIN CLO LTD FRN 20180615 SERIES# 5A 144A	06/15/18	6,000,000	4,144,044	4,144,044
GAE3	ABS-SECONDARY-AMERICAS	86360XAC4	86360XAC4	STRUCTURED ASSET SECURITIES CO	STRUCTURED ASSET SECURITIES CO	07/25/36	7,600,000	4,099,984
GAE3	CD0 CLO AMERICAS	74043AAE1	74043AAE1	DASH IX A1 REGS	DASH IX A1 REGS	12/22/36	5,900,000	4,039,995
GAE3	ABS DERIVATIVES	G27725AA1	G27725AA1	DIVERSIFIED ASSET SECURITIZATI	DIVERSIFIED ASSET SECURITIZATI	12/30/34	283,365,531	4,013,245
GAE3	CMBs INVESTMENT GRD-AMERICA	225458WKO	225458WKO	CS FIRST BOSTON MORTGAGE SECUR	CS FIRST BOSTON MORTGAGE SECUR	07/15/37	4,011,507	4,011,365
GAE3	PRIME-AMERICAS	17307GA40	17307GA40	CITIGROUP MORTGAGE LOAN TRUST	CITIGROUP MORTGAGE LOAN TRUST	09/25/35	7,208,031	3,980,258
GAE3	CMBs INVESTMENT GRD-AMERICA	03783FV54	03783FV54	SCF 1A 1A1	SCF 1A 1A1	02/13/46	268,412,490	4,115,256
GMP1	ABS-SECONDARY-AMERICAS	76110VWY1	76110VWY1	RESIDENTIAL FUNDING MORTGAGE S	RESIDENTIAL FUNDING MORTGAGE S	06/25/28	6,104,907	4,098,981
G1BG	CMBs-AMERICAS	50177AA7	50177AA7	LB COMMERCIAL CONDUIT MORTGAGE	LB COMMERCIAL CONDUIT MORTGAGE	07/15/44	11,380,000	4,057,555
GAE3	ABS DERIVATIVES	52524NDQ7	52524NDQ7	LBFRC 2007-LLFVA VIS	LBHILL CREDIT PARTNERS FLOATING RATE	06/15/22	4,400,000	4,039,995
GAE3	CDO CLO CASH-SYN HYBRID US	423275AA6	423275AA6	LEHMAN BROTHERS FLOATING RATE	LEHMAN BROTHERS FLOATING RATE	12/13/36	5,005,560	4,011,507
GAE3	NON RESIDENTIAL TRADING	05381EA63	05381EA63	AVIV LDCO, LTD FRN 20111222 SERIES# 1A 144A	AVIV LDCO, LTD FRN 20111222 SERIES# 1A 144A	12/22/11	4,462,725	3,850,723
GAE3	CD0 CLO CASH-SYN HYBRID US	837435AA40	837435AA40	SCF 1A 1A1	SCF 1A 1A1	12/21/36	6,057,861	3,983,489
GAE3	NON RESIDENTIAL TRADING	501807AA9	501807AA9	SOUTH COAST FUNDING	SOUTH COAST FUNDING	03/27/37	4,369,120	3,975,511
GAE3	CMBs INVESTMENT GRD-AMERICA	07383FX86	07383FX86	LEHMAN BROTHERS SMALL BALANCE	LEHMAN BROTHERS SMALL BALANCE	01/11/41	282,185,819	3,971,664
GAE3	ABS DERIVATIVES	651065EA4	651065EA4	NEWCASTLE CDO LTD	NEWCASTLE CDO LTD	12/24/50	5,000,000	3,973,297
GAE3	CMBs INVESTMENT GRD-AMERICA	52108H5W0	52108H5W0	LBUBS 2005-C3 XCL	LBUBS 2005-C3 XCL	07/15/40	21,832,679	3,797,918
GAE3	CDO CLO CASH-SYN HYBRID US	964041AG2	964041AG2	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	09/22/14	5,000,000	3,849,431
GAE3	CMBs INVESTMENT GRD-AMERICA	929780AC1	929780AC1	WACHOVIA BANK COMMERCIAL MORTG	WACHOVIA BANK COMMERCIAL MORTG	12/15/43	4,000,000	3,846,976
GAE3	ABS-SECONDARY-AMERICAS	12670CA55	12670CA55	CWHEL 2007-C3-A	CWHEL 2007-C3-A	05/15/37	9,712,202	3,800,644
GAE3	CDO CLO SECONDARY US	67133EAC2	67133EAC2	OAK HILL CREDIT PARTNERS FRN 20151217 SERIES# 3A 144A	OAK HILL CREDIT PARTNERS FRN 20151217 SERIES# 3A 144A	12/17/15	5,000,000	3,803,297
GAE3	NON RESIDENTIAL TRADING	52521VAK8	52521VAK8	JP MORGAN CHASE COMMERCIAL MORT	JP MORGAN CHASE COMMERCIAL MORT	02/15/20	5,000,000	3,797,918
GAE3	CD0 CLO CASH-SYN HYBRID US	009368AC5	009368AC5	LEHMAN BROTHERS SMALL BALANCE	LEHMAN BROTHERS SMALL BALANCE	06/25/35	11,264,000	3,780,069
GAE3	NON RESIDENTIAL TRADING	52521VAK8	52521VAK8	AIRLINE CLO FRN 20200220 SERIES# 1A 144A	AIRLINE CLO FRN 20200220 SERIES# 1A 144A	05/20/20	5,500,000	3,740,517
GAE3	CMBs INVESTMENT GRD-AMERICA	46625YJ46	46625YJ46	JP MORGAN CHASE COMMERCIAL MORT	JP MORGAN CHASE COMMERCIAL MORT	02/15/20	4,660,912	3,732,940
GAE3	ABS DERIVATIVES	658582AA4	658582AA4	NCVOE 2005-1A A	NCVOE 2005-1A A	11/11/42	10,059,174	3,714,574
GAE3	CMBs INVESTMENT GRD-AMERICA	863592AG6	863592AG6	SASC 2006-RF3.2A	SASC 2006-RF3.2A	10/25/36	3,934,345	3,563,272
GAE3	NON RESIDENTIAL TRADING	52109PAY1	52109PAY1	LBUBS 2007-C6 H	LBUBS 2007-C6 H	07/15/40	10,000,000	3,547,374
GAE3	CD0 CLO CASH-SYN HYBRID US	54347UAD4	54347UAD4	LOOMIS SAYLES CBO FRN 20201026 SERIES# 1A 144A	LOOMIS SAYLES CBO FRN 20201026 SERIES# 1A 144A	10/26/20	6,000,000	3,555,052
GAE3	ABS DERIVATIVES	52109PAX3	52109PAX3	LBUBS 2007-C7 G	LBUBS 2007-C7 G	07/15/40	8,513,000	3,490,782
GAE3	GLOBAL SPECIAL OPS	30228AAC4	30228AAC4	EXUM RIDGE CBO FRN 20140622 SERIES# 2A 144A	EXUM RIDGE CBO FRN 20140622 SERIES# 2A 144A	06/22/14	5,000,000	3,471,313
GAE3	CD0 CLO CASH-SYN HYBRID US	52109RAN1	52109RAN1	LBUBS 2007-C7 H	LBUBS 2007-C7 H	09/15/45	10,000,000	3,495,772
GAE3	ABS DERIVATIVES	55308LA4	55308LA4	MKP 1A A1L	MKP 1A A1L	02/08/36	9,333,676	3,427,131
GAE3	CDO CLO AMERICAS	1248MLAN3	1248MLAN3	CBRE REALTY FINANCE CDO LTD	CBRE REALTY FINANCE CDO LTD	04/07/52	7,000,000	3,195,443
G1BG	CMBs-AMERICAS	52109RJ40	52109RJ40	INDEPENDENCE II CDO LTD	INDEPENDENCE II CDO LTD	08/07/36	4,455,054	3,073,700
G1BG	CMBs-AMERICAS	52109RJ45	52109RJ45	ADYNTA BUSINESS CARD MASTER T	ADYNTA BUSINESS CARD MASTER T	10/20/14	6,839,000	3,297,284
GAE2	GLOBAL SPECIAL OPS	68571WAA3	US68571WAA36	ORCHID STRUCTURED FINANCE CDO LTD FRN 20461016 SERIES# 1	ORCHID STRUCTURED FINANCE CDO LTD FRN 20461016 SERIES# 1	01/06/46	20,000,000	3,237,123
GAE2	CD0 CLO CASH-SYN HYBRID US	32227NFU3	32227NFU3	FFML 2004 FF4M-A	FFML 2004 FF4M-A	03/25/24	3,846,883	3,033,517
GAE2	ABS-SECONDARY-AMERICAS	46625MRF6	46625MRF6	JPMCC 2002-C3 X-1	JPMCC 2002-C3 X-1	07/12/35	109,871,536	3,017,596
GAE2	ABS-SECONDARY-AMERICAS	45344QAA0	45344QAA0	INDEED 2A A	INDEED 2A A	007617HBY6	4,455,054	3,033,517
GAE2	ABS-SECONDARY-AMERICAS	007617HBY6	007617HBY6	SAYBROOK POINT CBO, LIMITED	SAYBROOK POINT CBO, LIMITED	05/25/36	6,456,857	3,017,596
GAE2	ABS-SECONDARY-AMERICAS	8056569AA79	US8056569AA79	KKR CLO TRUST FRN 20210515 SERIES# 1A 144A	KKR CLO TRUST FRN 20210515 SERIES# 1A 144A	05/15/21	4,500,000	3,017,596
GAE2	GLB TRAD STR AM-TRANS PRI	48248CAB0	48248CAB0	ACACIO OPTION ARM CDO LTD	ACACIO OPTION ARM CDO LTD	06/12/09	25,584,502	3,017,596
GMPD	CDO PROP US	74645XAC7	74645XAC7	LBSB 2006-1A2	LBSB 2006-1A2	07/10/52	10,000,000	3,017,596
GMRV	ABS CDO AMERICAS	00389UAC8	00389UAC8	LBSB 2006-1 NIM	LBSB 2006-1 NIM	09/27/30	3,247,886	3,017,596
GAE2	NON RESIDENTIAL TRADING	50180GA99	US50180GA99	LBSB 2007-C1 H	LBSB 2007-C1 H	02/15/40	9,773,000	3,017,596